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... where is a small **step size**. ... of constraints, the gradient for the **cost function** in equation ... or supergaussianity to adjust the **update direction** accordingly, we ...

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... a one- step backward-horizon **cost function**, whose gradi- ent provides an **update direction** for modifying the feedback gain matrix. The **step size** in the gradi- ...

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... The gradient of the **cost function** with respect to the gain matrix at the previous time step provides an **update direction**, while the **step-size** in the gradient ...

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D Erdogan, JC Principe, YN Rao - US Patent App. 10/814,441, 2004 - Google Patents

... a **step-size** and a model **update direction**; and (e ... said updating step is dependent upon the **step size**. ... step (c) further comprising using a **cost function** denned by ...

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... on approximations to the Hessian of the **cost function**. ... hand, in SIPEX-H, the **update direction** is different ... are in its neighborhood, the **step size** must satisfy ...

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